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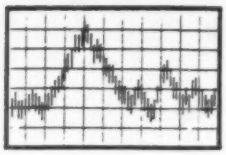

MONTHLY VOLUME REPORT DECEMBER 1990

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VOLUME OF FUTURES CONTRACTS TRADED

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	DECEMBER 1989	DECEMBER 1990	JAN-DEC 1989	JAN-DEC 1990
Wheat (5,000 bu)	191,783	135,846	3,237,709	2,876,270
Corn (5,000 bu)	558,543	579,919	9,270,784	11,423,027
Oats (5,000 bu)	12,901	15,749	349,836	433,567
Soybeans (5,000 bu)	578,640	655,084	9,634,802	10,301,905
Soybean Oil	298,646	273,894	4,300,797	4,658,302
Soybean Meal	294,808	448,530	4,486,865	4,904,471
Silver (1,000 oz)	18,041	3,969	254,713	178,801
Silver (5,000 oz)	48	10	2,397	2,256
Gold (kilo)	3,373	1,914	27,994	36,649
Gold (100 oz)	1,440	92	73,362	7,814
T-Bonds	3,244,170	4,631,403	70,303,195	75,499,257
T-Notes (6 1/2-10 yr)	327,370	442,607	6,109,518	6,054,222
T-Notes (5 Year)	116,930	246,338	1,781,880	2,532,828
T-Notes (2 Year)		13,103		110,789
Japanese Government Bonds		23		3,062
30 Day Interest Rate	6,767	10,026	68,223	81,300
Municipal Bond Index	71,937	52,810	1,068,028	696,861
Mortgage Backed	1,185	1,085	24,815	16,848
MMI Maxi	76,492	70,132	1,086,550	951,325
TOPIX		0		230
CBOE 250 Index	0		13,945	
CHICAGO BOARD OF TRADE	5,803,074	7,582,534	112,095,413	120,769,784
Wheat (5,000 bu)	78,360	57,027	1,236,084	1,136,234
Grain Sorghum	415	102	9,253	1,210
Value Line Index	4,790	4,170	41,268	35,558
Mini Value Line	624	1,131	8,390	14,081
KANSAS CITY BD. OF TRD.	84,189	62,430	1,294,995	1,187,083
Coffee "C"	82,484	119,802	1,328,953	1,774,050
Sugar #11	375,927	206,645	6,243,361	5,424,801
Sugar #14	7,455	14,332	102,654	139,143
Cocoa (10 M tons)	59,352	69,990	1,341,850	1,635,917
COFFEE SUGAR & COCOA	525,218	410,769	9,016,818	8,973,911

	DECEMBER 1989	DECEMBER 1990	JAN-DEC 1989	JAN-DEC 1990
Wheat (1,000 bu)	29,508	6,565	347,127	147,033
Corn (1,000 bu)	29,846	23,128	389,592	455,289
Oats (1,000 bu)	144	329	13,317	13,502
Soybeans (1,000 bu)	108,542	95,847	1,341,983	1,565,641
Soybean Meal New	422	470	6,209	5,437
Live Cattle (20,000#)	1,577	1,115	26,750	19,284
Live Hogs (15,000#)	2,865	1,351	33,255	29,533
New York Silver	1,235	245	13,562	11,005
New York Gold	1,718	932	9,698	15,084
Platinum	87	104	1,654	1,012
T-Bonds ($50,000)	79,697	94,427	1,307,416	1,461,046
T-Bills ($500,000)	607	156	8,541	3,884
T-Notes	0	0	177	9
British Pound	2,166	2,168	24,054	25,846
Swiss Franc	3,596	5,386	60,949	75,819
Deutschemark	5,363	8,760	53,954	82,534
Japanese Yen	4,375	3,591	59,133	54,283
Canadian Dollar	370	435	6,528	9,287
MIDAMERICA COMMODITY EX.	272,118	245,009	3,703,899	3,975,528
Live Hogs (30,000#)	151,574	130,429	1,891,905	2,241,272
Pork Bellies (fzn)	105,714	80,746	1,310,976	1,303,129
Live Cattle (40,000#)	240,207	240,879	4,265,710	3,797,376
Feeder Cattle	20,007	23,366	465,274	391,308
Lumber	14,395	11,749	273,903	201,984
T-Bills (90-day)	124,854	193,055	1,502,384	1,869,610
Eurodollar (3-month)	2,042,606	2,679,795	40,818,269	34,695,625
Dollar/Pound Diff	346	0	9,618	1,064
Dollar/Mark Diff	937	5	12,598	1,478
Dollar/Yen Diff	300	1	9,390	3,727
One Month LIBOR		19,255		84,148
British Pound	179,959	323,947	2,518,232	3,410,333
Canadian Dollar	94,228	92,092	1,263,664	1,408,799
Deutschemark	741,852	684,724	8,186,221	9,169,230
Japanese Yen	475,118	506,986	7,823,739	7,437,235
Swiss Franc	438,631	463,290	6,093,885	6,524,893
French Franc	58	0	2,030	50
Australian Dollar	6,839	9,467	113,972	105,241
Nikkei 225		18,306		52,046
S&P 500 Index	811,326	977,339	10,560,455	12,139,209
CHICAGO MERCANTILE EX.	5,448,951	6,455,431	87,122,225	84,837,757
Oats	0	4	150	20
Wheat (5,000 bu)	30,267	25,525	413,073	477,043
White Wheat (5,000 bu)	0	211	4	1,014
MINNEAPOLIS GRAIN EX.	30,267	25,740	413,227	478,077

	DECEMBER 1989	DECEMBER 1990	JAN-DEC 1989	JAN-DEC 1990
High Grade Copper	93,243	114,790	2,096,547	1,853,185
Silver (5,000 oz)	345,423	219,758	4,376,611	3,913,609
Gold (100 oz)	876,409	530,093	9,988,577	9,730,041
Aluminum	37	0	741	96
COMMODITY EXCHANGE	1,315,112	864,641	16,462,476	15,496,931
5 Year U.S. Treasury Note	13,027	5,878	465,609	222,271
2 Year U.S. Treasury Note	4,108	1,186	133,423	69,409
Cotton	124,034	98,895	1,649,120	1,534,611
Orange Juice, Fzn. Conc.	39,668	30,739	304,104	342,574
European Currency Unit	274	1,136	16,042	12,150
U.S. Dollar Index	33,232	38,179	743,299	565,194
NEW YORK COTTON EXCHANGE	214,343	176,013	3,311,597	2,746,209
NYSE Composite Index	102,993	95,999	1,579,704	1,574,641
Cmdty Rsrch Bureau Index	8,551	4,168	124,548	70,233
T-Bond (30 Year)	325	8	34,399	12,094
NEW YORK FUTURES EX.	111,869	100,175	1,738,651	1,656,968
Palladium	10,329	3,178	208,092	95,642
Platinum	88,086	60,693	1,190,529	820,934
No. 2 Heating Oil, NY	820,748	429,833	5,740,967	6,376,871
Unleaded Reg. Gas., NY	352,168	248,137	4,484,558	5,205,995
Crude Oil	1,482,547	1,301,761	20,534,865	23,686,897
Propane	3,786	8,021	14,664	38,636
Natural Gas		22,307		132,820
Residual Fuel Oil	58	0	605	76
NEW YORK MERCANTILE EX.	2,757,722	2,073,930	32,174,280	36,357,871
Rice, Rough	3,678	3,995	50,201	55,385
CHIC. RICE & COTTON EX.	3,678	3,995	50,201	55,385
TOTAL FUTURES	16,566,541	18,000,667	267,383,782	276,535,504
PERCENT CHANGE		8.66%		3.42%

TOTAL CONTRACTS	1988	1987	1986	1985
DECEMBER	18,494,781	16,656,006	13,168,565	13,459,420
JAN-DEC	245,871,072	228,864,230	183,448,883	158,696,578

COMMODITY GROUP	DECEMBER 1989	DECEMBER 1990	JAN-DEC 1989	JAN-DEC 1990
Ag Commodities	3,427,367	3,340,514	54,051,698	57,088,348
Interest Rate	6,035,166	8,391,161	123,657,483	123,419,532
Precious Metals	1,346,189	820,988	16,147,189	14,812,847
Equity Indices	996,225	1,167,077	13,290,312	14,767,090
Foreign Curr/Index	1,986,061	2,140,161	26,965,702	28,880,894
NonPrecious Metal	93,280	114,790	2,097,288	1,853,281
Energy Products	2,659,307	2,010,059	30,775,659	35,441,295
Other	22,946	15,917	398,451	272,217
TOTAL	16,566,541	18,000,667	267,383,782	276,535,504
%				
Ag Commodities	20.69%	18.56%	20.22%	20.64%
Interest Rate	36.43%	46.62%	46.25%	44.63%
Precious Metals	8.13%	4.56%	6.04%	5.36%
Equity Indices	6.01%	6.48%	4.97%	5.34%
Foreign Curr/Index	11.99%	11.89%	10.09%	10.44%
NonPrecious Metal	0.56%	0.64%	0.78%	0.67%
Energy Products	16.05%	11.17%	11.51%	12.82%
Other	0.14%	0.09%	0.15%	0.10%
TOTAL	100.00%	100.00%	100.00%	100.00%

Changes of over 50,000 contracts from December 1989 to December 1990.

	Amount of Increase		Amount of Decrease
T-Bonds, CBOT	1,387,233	#2 Heating Oil, NYMEX	390,915
Eurodollar, CME	637,189	Gold, COMEX	346,316
S&P 500, CME	166,013	Crude Oil, NYMEX	180,786
Soybean Meal, CBOT	153,722	Sugar #11, CSC	169,282
British Pound, CME	143,988	Silver, COMEX	125,665
T-Note (5 Yr), CBOT	129,408	Unleaded Reg Gas, NYMEX	104,031
T-Note (10 Yr), CBOT	115,237	Deutschemark, CME	57,128
Soybeans, CBOT	76,444	Wheat, CBOT	55,937
T-Bills, CME	68,201		

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TOTAL FUTURES AND OPTIONS - DECEMBER 1990
(*Exchanges Trading Options)

*CBOT	9,570,206	*MGE	25,852
*CME	7,776,981	*NYCE	241,977
*CSC	541,050	*NYFE	102,414
*COMEX	1,036,974	*NYMEX	2,436,225
*KCBOT	64,966	CRCE	3,995
*MIDAM	246,560		

TOTAL FUTURES AND OPTIONS TRADED: 22,047,200